

FIG. 1

104(1,5) 104(1,6) 104(1,10) 104(1,12) 104(1,13) 104(1,14)

ACON-OTC Options

File

System

Goto

Utilities

Help

ENRICHMENT

Trade Selection

Enrichment

Generate Confirm

Comments

Filing Cabinet

Add Trade

Location: NY

Status: No Confirm Required

Exclude Expired

Current Sort: Trade Data Desc, Taps Ref Desc

Loc	Status	TAPS	Ref	Vers	Trade Date	Cust Acct	Trade Acct	B/S	Num Opts	Style	Type	Tick Desc	Strike	Exp. Date	Pre
NY	No Confirm	CAZFE4		3	12/27/1999	6280131	7400T95	S	19780	E	C	ELAN CORF	40	12/1/2000	35
NY	No Confirm	CAZFE4		4	12/27/1999	6280131	7400T95	S	66220	E	C	ELAN CORF	40	12/1/2000	117
NY	No Confirm	CAZFC3		1	12/23/1999	74001JH	7400X1M	S	9400	E	C	POHANG IR	0.0001	2/23/2000	10
NY	No Confirm	CAZFC2		1	12/22/1999	74001JH	7400X1M	S	10400	E	C	POHANG IR	0.0001	22/2/2000	11
NY	No Confirm	CAZFE3		1	12/21/1999	74001JH	7400X1M	S	4500	E	C	POHANG IR	0.0001	2/20/2000	51
NY	No Confirm	CAZFE7		1	12/21/1999	3385794	7400P99	B	7674	E	C	S&P 500 INC.	1433.45	0/23/2000	605
NY	No Confirm	CAZFC1		1	12/20/1999	74001JH	7400X1M	S	13000	E	C	POHANG IR	0.0001	2/20/2000	15
NY	No Confirm	CAZFW0		1	12/20/1999	3385868	7400T94	S	500000	E	C	SEAGATE T	59.67	1/21/2002	47
NY	No Confirm	CAZV6		1	12/20/1999	3385868	7400T94	B	500000	E	C	SEAGATE T	39.4875	1/21/2002	39
NY	No Confirm	CAZXF8		1	12/17/1999	7100817	7100598	S	200000	E	C	ONEMAIN C	24.34	3/16/2001	9
NY	No Confirm	CAZXF7		1	12/17/1999	7100817	7100598	B	200000	E	C	ONEMAIN C	17.42	3/16/2001	9
NY	No Confirm	CAZWS1		1	12/17/1999	3385924	7400P61	B	20	E	C	SWISS MAF	334.1807	3/17/2000	8
NY	No Confirm	CAZWR6		1	12/17/1999	3385809	7400P61	B	50	E	C	SWISS MAF	334.1807	3/17/2000	3
NY	No Confirm	CAZWR2		1	12/17/1999	3385808	7400P61	B	960	E	C	SWISS MAF	334.1807	3/17/2000	420
NY	No Confirm	CAZW09		1	12/17/1999	3385898	7400P61	B	50	E	C	SWISS MAF	334.1807	3/17/2000	3
NY	No Confirm	CAZAHQ		1	12/16/1999	74001YA	74001YE	B	200000	E	C	WORLD ACC	16.82	1/17/2001	12
NY	No Confirm	CAZAHK		1	12/16/1999	74001YA	74001YE	S	200000	E	C	WORLD ACC	22.42	1/17/2001	7
NY	No Confirm	CAZAH5		1	12/16/1999	74001YA	74001YE	S	200000	E	C	SWISS MAF	0	1/17/2001	37
NY	No Confirm	CAZVJ3		2	12/16/1999	3385924	7400P61	S	20	E	C	SWISS MAF	334.1807	3/17/2000	8
NY	No Confirm	CAZWT8		2	12/16/1999	3385809	7400P61	S	50	E	C	SWISS MAF	334.1807	3/17/2000	3
NY	No Confirm	CAZWT5		2	12/16/1999	3385808	7400P61	S	960	E	C	SWISS MAF	334.1807	3/17/2000	420
NY	No Confirm	CAZWT2		2	12/16/1999	3385898	7400P61	S	50	E	C	WM WRGL	334.1807	3/17/2000	3
NY	No Confirm	CAZWF3		1	12/16/1999	740051N	740051M	B	1308	E	C	WM WRGL	0.0001	10/2/2000	
NY	No Confirm	CAZWF0		1	12/16/1999	740051N	740051M	S	1308	E	C	INTERMEDI	0.0001	10/2/2000	
NY	No Confirm	CAZV3		1	12/16/1999	740092X	7400T95	S	60000	E	C	INTERMEDI	45.3948	2/9/2000	3

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FIG. 2

101

101(1)

101(2)

101(25)

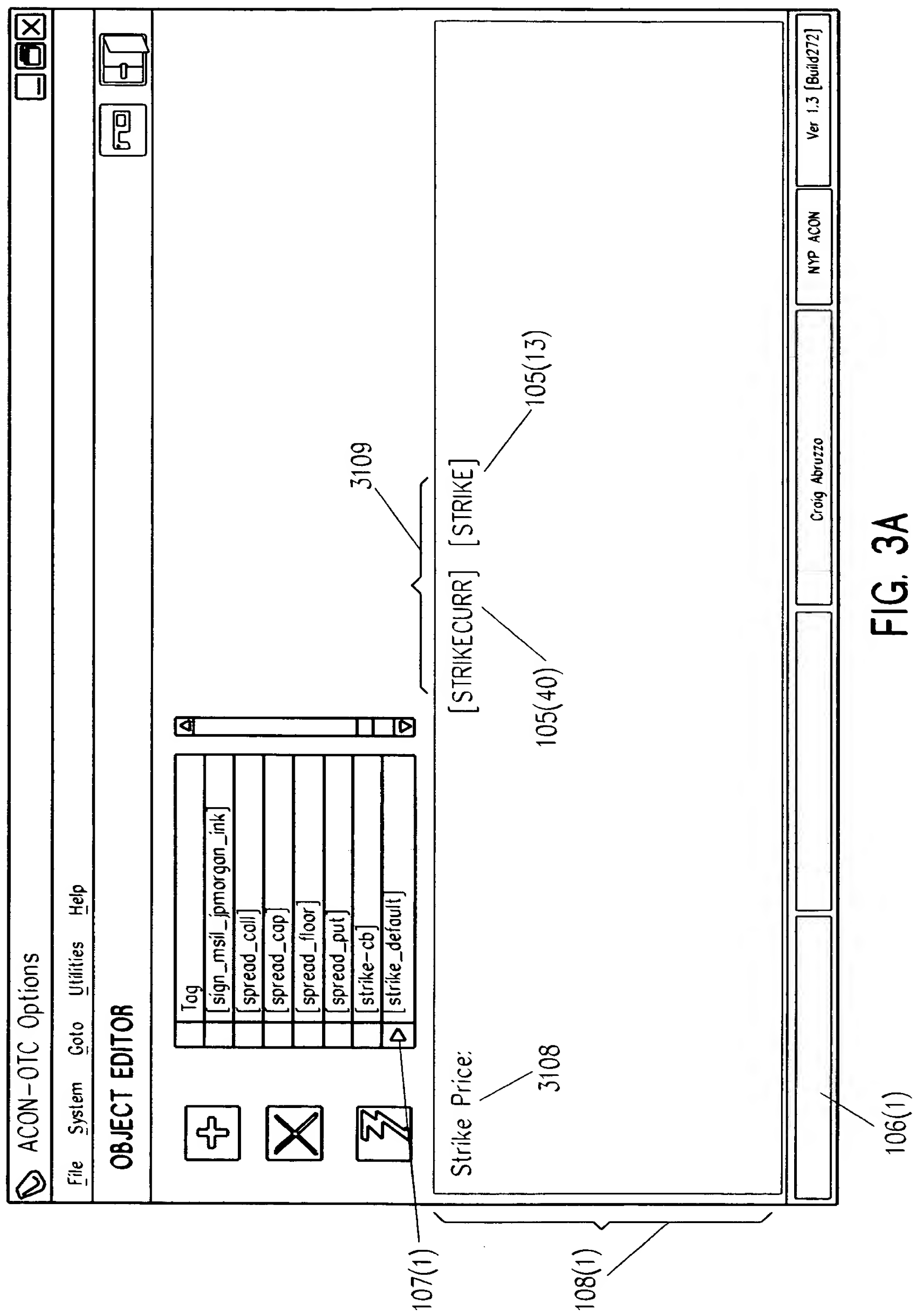


FIG. 3A

ACON-OTC Options

File System Goto Utilities Help

OBJECT EDITOR

+

✕

↻

Tag

[creditsupport\_varan]

[csd\_breakdown]

[csd\_final]

[csd\_notfinal]

[disclaim-fise]

[disclaim\_mid]

[disclaim\_ndx]

107(2)

108(2)

106(2)

1. The Option(s) are not in any way sponsored, endorsed, sold or promoted by The London Stock Exchange ("ISE") or by the Financial Times Limited ("FT") and neither ISE nor FT makes any warranty or representation whatsoever, express or implied, either as to the results to be obtained from the use of the FT-SE 100 Index ("the Index") and/or the figure at which the said Index stands at any particular time on any particular day or otherwise. The Index is compiled and calculated solely by ISE. However, neither ISE nor FT shall be liable (whether in negligence or otherwise) to any person for any error in the Index and neither ISE nor FT shall be under any obligation to advise any person of any error therein. The FT-SE 100, FT-SE Mid 250, FT-SE Actuaries 350 and FT-SE Actuaries Share Indices which are calculated in accordance with a standard set of ground rules established by the Financial Times Limited and London Stock Exchange in conjunction with the Institute of Actuaries and the Faculty of Actuaries "FT-SE" and "Footsie" are joint trade marks and service marks of the London Stock Exchange and the Financial Times Limited. "Eurotrack", "SE 100" and "Mid 250" are trade and service marks of the London Stock Exchange.

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FIG. 3B

<b>ACON-OTC Options</b>									
File   System   Goto   Utilities   Help									
<b>ENRICHMENT</b>									
<div style="display: flex; justify-content: space-around; align-items: center;"> </div> <table border="1" style="margin-top: 10px; width: 100%; border-collapse: collapse;"> <thead> <tr> <th style="padding: 5px;">Tag</th> </tr> </thead> <tbody> <tr><td style="padding: 5px;">[sign_msfp]</td></tr> <tr><td style="padding: 5px;">[sign_msfp_ink]</td></tr> <tr><td style="padding: 5px;">[sign_msil]</td></tr> <tr><td style="padding: 5px;">[sign_msil_german]</td></tr> <tr><td style="padding: 5px;">[sign_msil_german_ink]</td></tr> <tr><td style="padding: 5px;">[sign_msil_ink]</td></tr> <tr><td style="padding: 5px;">[sign_msil_jpmorgan]</td></tr> </tbody> </table>	Tag	[sign_msfp]	[sign_msfp_ink]	[sign_msil]	[sign_msil_german]	[sign_msil_german_ink]	[sign_msil_ink]	[sign_msil_jpmorgan]	<div style="border: 1px solid black; height: 40px; margin-bottom: 10px;"></div> <p style="font-size: small;">Confirmed as of the date first written above:</p> <div style="display: flex; justify-content: space-between; margin-top: 20px;"> <div style="width: 45%;"> <p>[CPNAME] — 105017)</p> <p>By: _____ Name: _____ Title: _____</p> </div> <div style="width: 45%;"> <p>SAMPLE COMPANY</p> <p>[SIGNATURE] — 105(18)</p> <p>Name: [SIG_NAME] — 105(19) Title: [SIG_POSITION] — 105(20)</p> </div> </div>
Tag									
[sign_msfp]									
[sign_msfp_ink]									
[sign_msil]									
[sign_msil_german]									
[sign_msil_german_ink]									
[sign_msil_ink]									
[sign_msil_jpmorgan]									

FIG. 3C

128(2)116(2)116(3)115(2)

ACON-OTC Options

FileSystemGotoUtilitiesHelp

GRAMMAR EDITOR

113(1)

113(2)

113(3)

113(10)

Default	Tag	Grammar	Condition
<input type="checkbox"/>	<start>	<header> <msaddress> <split>	[CONFIRMATION] = "Header" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (IMT)" and [TRANSACTION] <> "Amendment"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_cells>	[CONFIRMATION] = "CELIS" and [CPACCT] = "62B0686"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_corpcov> [fox_default] <sign>	[CONFIRMATION] = "Corporate Coverage" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (IMT)" and [TRANSACTION] <> "Amendment"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_german> [fox_german] <sign_german>	[CONFIRMATION] = "German" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (IMT)" and [TRANSACTION] <> "Amendment"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_interco>	[CONFIRMATION] = "Intercompany"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_swiss> <sign>	[CONFIRMATION] = "Swiss" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (IMT)" and [TRANSACTION] <> "Amendment"
<input type="checkbox"/>	<start>	<header> <msaddress> [cpname_precon] [trade_default] <style> <type> <seller> <buyer> <underlying> <number> <multiplier>	[CONFIRMATION] = "Pre-Confirmation" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (IMT)" and [TRANSACTION] <> "Amendment"
<input type="checkbox"/>	<start>	<header> <msaddress> [event_open] [cpaddress_default] [preamble_open] <master> [manual_default] .15A-6 <rely> <low>	[CONFIRMATION] = "Manual" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (IMT)" and [TRANSACTION] <> "Amendment"
<input type="checkbox"/>	<start>	<header> [header_pagetwo]	[CONFIRMATION] = "Header" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (IMT)" and [TRANSACTION] <> "Amendment"
<input type="checkbox"/>	<start>	<header> <msaddress> <split> <account> <cb_terms> <15A-6> <rely> <breakdown> <low> [fox_default] <sign> <annexa> <annex_forward>	[CONFIRMATION] = "ISDA" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (IMT)" and [TRANSACTION] <> "Amendment"

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105(6)

105(21)

FIG. 4

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ACON-OTC Options

File

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Help

ENRICHMENT

Trade Selection

Enrichment

Generate Confirm

Comments

Filing Cabinet

Add Trade

Counterparty Name

TAPS Reference

Version

Trade Date

Customer Account

Trading Account

DUMMY

1

11/10/1999

62B0216

7400P99

CP Buy/Sell

Number Of Options

Option Style

Option Type

Ticker Description

S

26934

E

C

S & P 500 INDEX

Strike Price

Exp. Date

Premium

Prem Pay Date\*

Status

928.2

11/10/2000

22125122838

11/12/1999

No Confirm Required

Transaction Event:

Confirm Style:

Underlying:

MS Booking Entity:

Master Agree Status:

Settlement:

Expiration (OTM)

ISDA

Index

MSIL

Not Final

Cash

Variation:

Amend/Supercede Long.

ASCOT

Assignment

Breakdown

CELTS (JASDEC)

Co-Calculation Agent

Counterparty as Issuer

Divident Arbitrage

Double-Print Fee

Emerging Markets

☐ Credit Support

☐ Foreign Exchange

Overview

Approvals

Audit

Hidden

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104(26,6)

101(26)

FIG. 5

ACON-OTC Options			
File System Goto Utilities Help			
GRAMMAR EDITOR			
Default	Tag	Grammar	Condition
<input type="checkbox"/>	<start>	<ate>	[CONFIRMSTYLE] = "Test"
<input type="checkbox"/>	<start>	<header> <msaddress> <openstream_divarbl> <account> <15A-6> <rely> <breakdown>	[CONFIRMSTYLE] = "ISDA" and "Dividend Arbitrage" in [VARIATION] and [TRANSACTION] = "Opening" and
<input type="checkbox"/>	<start>	<header> <msaddress> <split>	[TRANSACTION] = "Expiration(OTM)" or [TRANSACTION] = "Expiration (ITM)" or [TRANSACTION] = "Amendment" and
<input type="checkbox"/>	<start>	<header> <msaddress> <split>	[CONFIRMSTYLE] = "Header" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (ITM)"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_celts>	[CONFIRMSTYLE] = "CELT" and [CPACCT] = "62B0686"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_corpcov> [fax_default] <sign>	[CONFIRMSTYLE] = "Corporate Coverage" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION]
<input type="checkbox"/>	<start>	<header> <msaddress> <split_german> [fax_german] <sign_german>	[CONFIRMSTYLE] = "German" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (ITM)"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_interco>	[CONFIRMSTYLE] = "Intercompany"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_swiss> <sign>	[CONFIRMSTYLE] = "Swiss" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (ITM)"
<input type="checkbox"/>	<start>	<header> <msaddress> [cpname_precon] [tradedate_default] <style> <type> <seller>	[CONFIRMSTYLE] = "Pre-Confirmation" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration
<input type="checkbox"/>	<start>	<header> <msaddress> [event_open] [cpaddress_default] [preamble_open] <master>	[CONFIRMSTYLE] = "Manual" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (ITM)"
<input type="checkbox"/>	<start>	<header> [header_pagetwo]	[CONFIRMSTYLE] = "Header" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (ITM)"
<input checked="" type="checkbox"/>	<start>	<header> <msaddress> <split> <account> <cb_terms> <15A-6> <rely> <breakdown>	[CONFIRMSTYLE] = "ISDA" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (ITM)"

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113(12) 113(13) 113(14) 113(15) 113(16) 116(16) 115(16)

ACON-OTC Options

File System Goto Utilities Help

**GRAMMAR EDITOR**

	Default	Tag	Grammar	Condition
	<input type="checkbox"/>	<header>	[header_german]	[CONFIRMSTYLE] = "German" and "Ink Signature" notin [VARIATION] and "Spread" notin [VARIATION]
	<input type="checkbox"/>	<header>	[header_german_ink]	[CONFIRMSTYLE] = "German" and "Ink Signature" in [VARIATION] and "Spread" notin [VARIATION]
	<input type="checkbox"/>	<header>	[header_german_ink_spread]	[CONFIRMSTYLE] = "German" and "Ink Signature" in [VARIATION] and "Spread" in [VARIATION]
	<input type="checkbox"/>	<header>	[header_german_spread]	[CONFIRMSTYLE] = "German" and "Ink Signature" notin [VARIATION] and "Spread" in [VARIATION]
	<input type="checkbox"/>	<header>	[header_msil] 107(4)	[MSBEA] = "MSIL" or [MSBEA] = "15A-6" and "Breakdown" notin [VARIATION] and "Ink Signature" notin [Variation] and
	<input type="checkbox"/>	<header>	[header_msil_brakdown]	[MSBEA] = "MSIL" or [MSBEA] = "15A-6" and "Breakdown" in [VARIATION] and "Ink Signature" notin [Variation] and
	<input type="checkbox"/>	<header>	[header_msil_breakdown_ink]	[MSBEA] = "MSIL" or [MSBEA] = "15A-6" and "Breakdown" in [VARIATION] and "Ink Signature" in [Variation] and
	<input type="checkbox"/>	<header>	[header_msil_ink]	[MSBEA] = "MSIL" or [MSBEA] = "15A-6" and "Breakdown" notin [VARIATION] and "Ink Signature" in [Variation] and
	<input type="checkbox"/>	<header>	[header_msil_ink_spread]	[MSBEA] = "MSIL" or [MSBEA] = "15A-6" and "Breakdown" notin [VARIATION] and "Ink Signature" in [Variation] and
	<input type="checkbox"/>	<header>	[header_msil_spread]	[MSBEA] = "MSIL" or [MSBEA] = "15A-6" and "Breakdown" notin [VARIATION] and "Ink Signature" notin [Variation] and
	<input type="checkbox"/>	<header>	[header_nonmsil]	[MSBEA] = "MS&CO" or [MSBEA] = "MSKG" or [MSBEA]= "MSW" or [MSBEA] = "MSFP" or [MSBEA] = "MSASP" or
	<input type="checkbox"/>	<header>	[header_nonmsil_breakdown]	[MSBEA] = "MS&CO" or [MSBEA] = "MSKG" or [MSBEA]= "MSASP" or [MSBEA] = "MSDWJ" and "Breakdown" in
	<input type="checkbox"/>	<header>	[header_nonmsil_breakdown_ink]	[MSBEA] = "MS&CO" or [MSBEA] = "MSKG" or [MSBEA]= "MSASP" or [MSBEA] = "MSDWJ" and "Breakdown" in
	<input type="checkbox"/>	<header>	[header_nonmsil_ink]	[MSBEA] = "MS&CO" or [MSBEA] = "MSKG" or [MSBEA]= "MSW" or [MSBEA] = "MSFP" or [MSBEA] = "MSASP" or
	<input type="checkbox"/>	<header>	[header_nonmsil_ink_spread]	[MSBEA] = "MS&CO" or [MSBEA] = "MSKG" or [MSBEA]= "MSW" or [MSBEA] = "MSFP" or [MSBEA] = "MSASP" or
	<input type="checkbox"/>	<header>	[header_nonmsil_spread]	[MSBEA] = "MS&CO" or [MSBEA] = "MSKG" or [MSBEA]= "MSW" or [MSBEA] = "MSFP" or [MSBEA] = "MSASP" or

Start

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REFERENCE NUMBER: [TAPSREF]

ACCOUNT NUMBER: [CPACCT] PAGE

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FIG. 7

ACON-OTC Options

File
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### GRAMMAR EDITOR

Default	Tag	Grammar	Condition
<input type="checkbox"/>	<msaddress>	<msaddress_15a6>	[MSBEA] = "15A-6"
<input type="checkbox"/>	<msaddress>	<msaddress_bmsag>	[MSBEA] = "BMSAG"
<input type="checkbox"/>	<msaddress>	<msaddress_msosp>	[MSBEA] = "MSASP"
<input type="checkbox"/>	<msaddress>	<msaddress_msco>	[MSBEA] = "MS&CO"
<input type="checkbox"/>	<msaddress>	<msaddress_msdwj>	[MSBEA] = "MSDWJ"
<input type="checkbox"/>	<msaddress>	<msaddress_msfp>	[MSBEA] = "MSFP"
<input type="checkbox"/>	<msaddress>	<msaddress_msil> 107(5)	[MSBEA] = "MSIL"
<input type="checkbox"/>	<msaddress>	<msaddress_mskg>	[MSBEA] = "MSKG"
<input type="checkbox"/>	<msaddress>	<msaddress_msw>	[MSBEA] = "MSW"

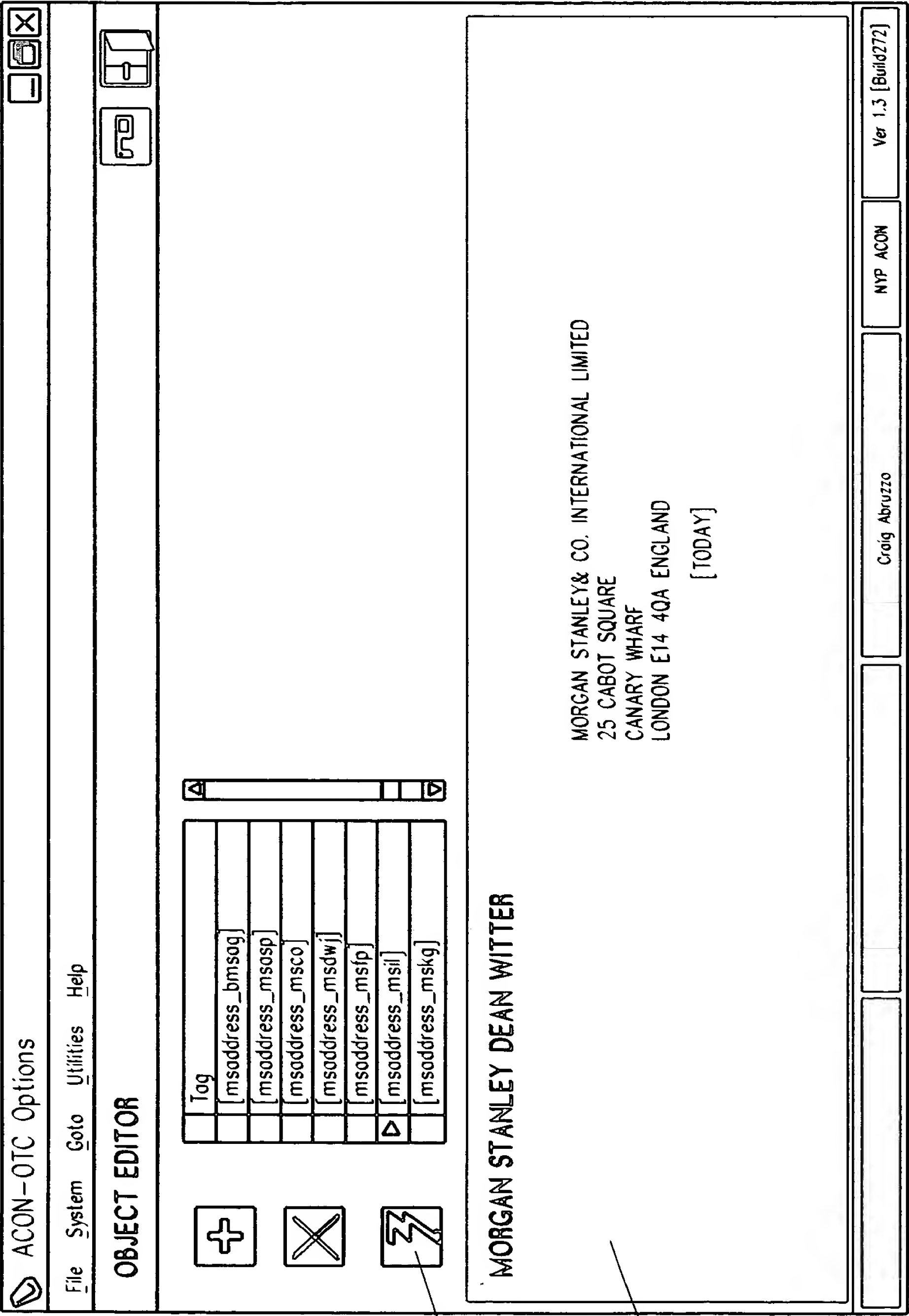
File
System
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Utilities
Help

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Ver 1.3 [Build272]

FIG. 8



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FIG. 9

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Reference Number: DUMMY

Account Number: 62B0216

104(26,3)

104(26,6)

MORGAN STANLEY DEAN WITTER

MORGAN STANLEY & CO. INTERNATIONAL LIMITED  
25 CABOT SQUARE  
CANARY WHARF  
LONDON E14 4QA, ENGLAND

March 3, 2000

Notice of Expiry

SAMPLE CLIENT  
ONE CANADA SQUARE  
LONDON E14 5AD  
UKM

Dear Sir/Madam:

The purpose of this notice (the "Notice") is to notify you (the "Counterparty") of the expiration of the options entered into between Morgan Stanley & Co. International Limited ("MSIL") and Counterparty with the terms indicated below (the "Expired Options"). Any term used but not defined herein shall have the meaning given thereto in the original Confirmation of any of the Expired Options (an "Original Confirmation"). In the event of any inconsistency between an Original Confirmation and this Notice, such Original Confirmation will govern.

The number of Expired Options are deemed to have expired worthless as of the Expiration Date and are terminated in their entirety. No further payments or deliveries will be due by either party with respect to such Expired Options.

DESCRIPTION OF EXPIRED OPTIONS:

Index:	S&P 500 INDEX ("spx")
Option Style:	European
Option Type:	Call
Strike Price:	USD 928.20
Multiplier:	1
Expiration Date:	November 10, 2000
Seller:	MSIL
Buyer:	Counterparty

EXPIRATION TERMS:

Number of Expired Options:	26,934
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MORGAN STANLEY & CO. INTERNATIONAL LIMITED

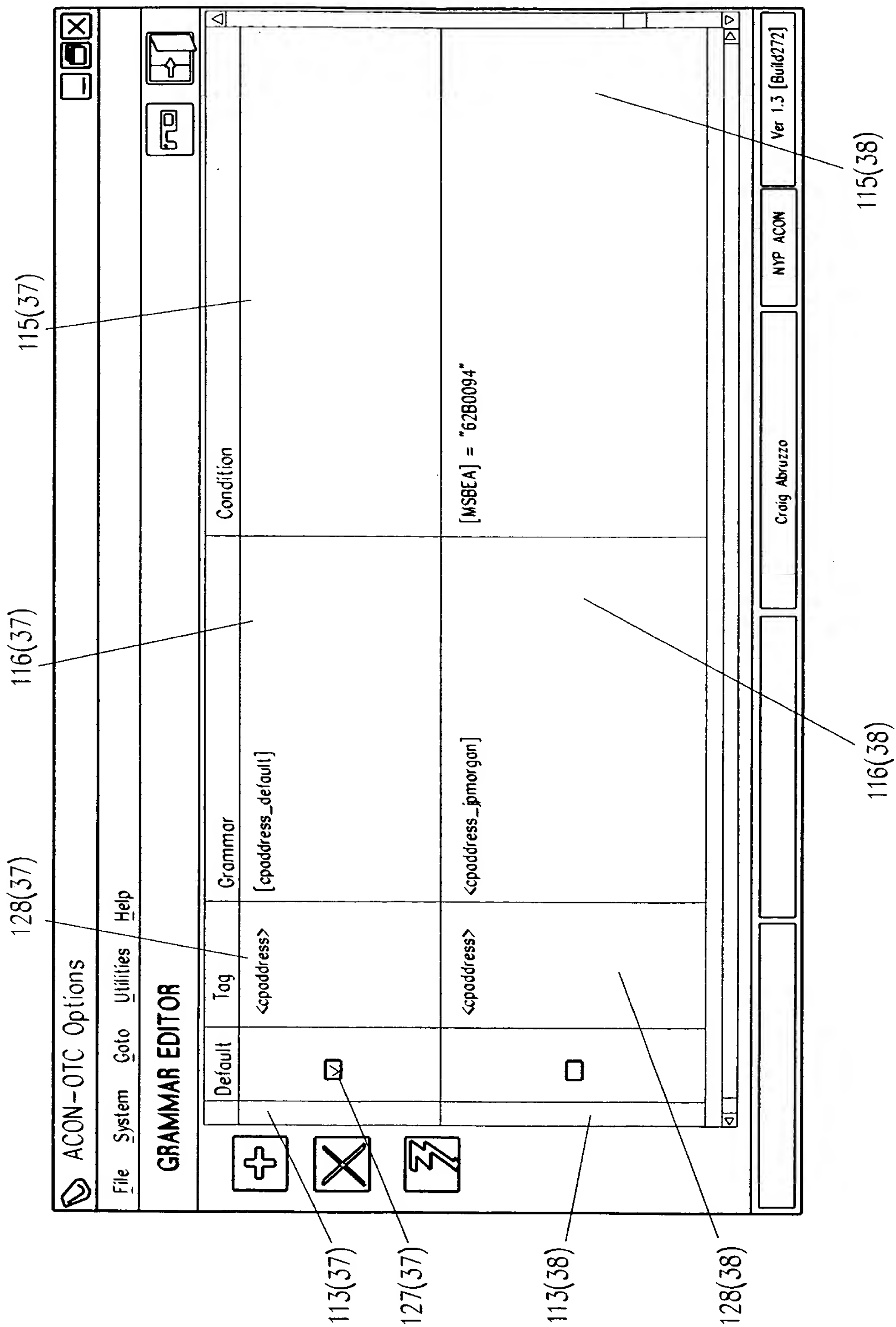


FIG. 11